Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:		7 5 4 1 3	3-5/8% 30-Year TIPS FIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028 161.74000	3-7/8% 30-Year TIPS TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	3-3/8% 30-1/2-Year TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000	2-3/8% 20-1/2-Year TIPS TIPS of January 202 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677
Da	ate	Ref	PI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
June	1 20	021 264.8	700	1.63767	1.61124	1.49226	1.40521	
June	2 20	021 264.9	957	1.63812	1.61168	1.49267	1.40559	
June	3 20	021 265.0	213	1.63857	1.61212	1.49308	1.40598	
June	4 20	021 265.0	470	1.63902	1.61256	1.49349	1.40636	
June	5 20	021 265.1	727	1.63947	1.61301	1.49390	1.40675	
June	6 20	021 265.2	983	1.63991	1.61345	1.49431	1.40713	
June	7 20	021 265.3		1.64036	1.61389	1.49472	1.40752	
June	8 20	021 265.3	497	1.64081	1.61433	1.49513	1.40790	
June	9 20	021 265.4	753	1.64126	1.61477	1.49554	1.40829	
June	10 20	021 265.5	010	1.64171	1.61521	1.49594	1.40867	
June	11 20	021 265.6	267	1.64216	1.61565	1.49635	1.40906	
June	12 20	021 265.6	523	1.64261	1.61609	1.49676	1.40944	
June	13 20	021 265.7	780	1.64306	1.61654	1.49717	1.40983	
June	14 20	021 265.8	037	1.64350	1.61698	1.49758	1.41021	
June	15 20	021 265.8	293	1.64395	1.61742	1.49799	1.41060	
June	16 20	021 265.9	550	1.64440	1.61786	1.49840	1.41098	
June	17 20	021 266.0	807	1.64485	1.61830	1.49881	1.41137	
June	18 20	021 266.1	063	1.64530	1.61874	1.49921	1.41175	
June	19 20	021 266.1	320	1.64575	1.61918	1.49962	1.41214	
June	20 20	021 266.2	577	1.64620	1.61963	1.50003	1.41252	
June		021 266.3	833	1.64664	1.62007	1.50044	1.41291	
June		021 266.4		1.64709	1.62051	1.50085	1.41329	
June		021 266.4	347	1.64754	1.62095	1.50126	1.41368	
June		021 266.5	603	1.64799	1.62139	1.50167	1.41406	
June	25 20	021 266.6	860	1.64844	1.62183	1.50208	1.41445	
June		021 266.6		1.64889	1.62227	1.50249	1.41483	
June		021 266.7		1.64934	1.62272	1.50289	1.41522	
June		021 266.8		1.64979	1.62316	1.50330	1.41560	
June		021 266.9	887	1.65023	1.62360	1.50371	1.41599	
June	30 20	021 266.9	143	1.65068	1.62404	1.50412	1.41637	
CPI-U (NSA) for:	Feb	uary 2021	263.014	March 2021 264.87	7 April 2021	267.054	

Security: Description: CUSIP Numb Dated Date: Original Issue Additional Iss Maturity Date Ref CPI on Da	Date: ue Date(s):		2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 January 15, 2027 201.66452	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645	2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971
Da	te	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
T	1 2021	264.87700	1.33454	1.31345	1.26435	1 22271
June	1 2021 2 2021	264.94957	1.33454	1.31345	1.26470	1.23371 1.23405
June June	3 2021	264.94957	1.33528	1.31381	1.26504	1.23405
June	4 2021	265.09470	1.33564	1.31453	1.26539	1.23472
June	5 2021	265.16727	1.33601	1.31489	1.26574	1.23506
June	6 2021	265.23983	1.33637	1.31525	1.26608	1.23540
June	7 2021	265.31240	1.33674	1.31561	1.26643	1.23574
	8 2021	265.38497	1.33710	1.31597	1.26678	1.23608
June June	9 2021	265.45753	1.33747	1.31633	1.26712	1.23641
	10 2021	265.53010	1.33784	1.31669	1.26747	1.23675
June						
June	11 2021 12 2021	265.60267	1.33820	1.31705	1.26781 1.26816	1.23709
June		265.67523	1.33857	1.31741		1.23743
June	13 2021	265.74780	1.33893	1.31777	1.26851	1.23777
June	14 2021	265.82037	1.33930	1.31813	1.26885	1.23810
June	15 2021	265.89293	1.33966	1.31849	1.26920	1.23844
June	16 2021	265.96550	1.34003	1.31885	1.26955	1.23878
June	17 2021	266.03807	1.34039	1.31921	1.26989	1.23912
June	18 2021	266.11063	1.34076	1.31957	1.27024	1.23946
June	19 2021	266.18320	1.34113	1.31993	1.27059	1.23979
June	20 2021	266.25577	1.34149	1.32029	1.27093	1.24013
June	21 2021	266.32833	1.34186	1.32065	1.27128	1.24047
June	22 2021	266.40090	1.34222	1.32101	1.27162	1.24081
June	23 2021	266.47347	1.34259	1.32137	1.27197	1.24114
June	24 2021	266.54603	1.34295	1.32173	1.27232	1.24148
June	25 2021	266.61860	1.34332	1.32209	1.27266	1.24182
June	26 2021	266.69117	1.34369	1.32245	1.27301	1.24216
June	27 2021	266.76373	1.34405	1.32281	1.27336	1.24250
June	28 2021	266.83630	1.34442	1.32317	1.27370	1.24283
June	29 2021	266.90887	1.34478	1.32353	1.27405	1.24317
June	30 2021	266.98143	1.34515	1.32389	1.27440	1.24351
	NSA) for:	February 20	21 263.014	March 2021 264.877	April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 February 15, 2040 216.13950	2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 February 15, 2041 218.99100	0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011 July 15, 2021 225.38381	0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012 January 15, 2022 226.33474
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2021	264.87700	1.22549	1.20953	1.17523	1.17029
June	2	2021	264.94957	1.22583	1.20933	1.17555	1.17029
June	3	2021	265.02213	1.22616	1.21020	1.17587	1.17061
June	4	2021	265.09470	1.22650	1.21020	1.17619	1.17125
June	5	2021	265.16727	1.22683	1.21033	1.17651	1.17123
June	<i>5</i>	2021	265.23983	1.22717	1.21086	1.17684	1.17189
	7	2021	265.31240	1.22751	1.21119	1.17064	1.17221
June	8	2021	265.38497	1.22784	1.21152	1.17748	1.17253
June	8 9	2021				1.17780	1.17285
June			265.45753	1.22818	1.21218		
June	10	2021	265.53010	1.22851	1.21252	1.17812	1.17317
June	11	2021	265.60267	1.22885	1.21285	1.17845	1.17349
June	12	2021	265.67523	1.22918	1.21318	1.17877	1.17382
June	13	2021	265.74780	1.22952	1.21351	1.17909	1.17414
June	14	2021	265.82037	1.22986	1.21384	1.17941	1.17446
June	15	2021	265.89293	1.23019	1.21417	1.17973	1.17478
June	16	2021	265.96550	1.23053	1.21450	1.18006	1.17510
June	17	2021	266.03807	1.23086	1.21484	1.18038	1.17542
June	18	2021	266.11063	1.23120	1.21517	1.18070	1.17574
June	19	2021	266.18320	1.23153	1.21550	1.18102	1.17606
June	20	2021	266.25577	1.23187	1.21583	1.18134	1.17638
June	21	2021	266.32833	1.23221	1.21616	1.18167	1.17670
June	22	2021	266.40090	1.23254	1.21649	1.18199	1.17702
June	23	2021	266.47347	1.23288	1.21682	1.18231	1.17734
June	24	2021	266.54603	1.23321	1.21716	1.18263	1.17766
June	25	2021	266.61860	1.23355	1.21749	1.18295	1.17798
June	26	2021	266.69117	1.23388	1.21782	1.18328	1.17830
June	27	2021	266.76373	1.23422	1.21815	1.18360	1.17862
June	28	2021	266.83630	1.23456	1.21848	1.18392	1.17895
June	29	2021	266.90887	1.23489	1.21881	1.18424	1.17927
June	30	2021	266.98143	1.23523	1.21914	1.18456	1.17959
CPI-U (NGA) C		February 202	21 263.014	March 2021 264.877	April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225.96062	0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 July 15, 2022 229.96306	0-1/8% 10-Year TIPS Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013 January 15, 2023 230.82203	0-5/8% 30-Year TIPS TIPS of February 2043 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 February 15, 2043 229.91100
Da	ıte		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
		2021	25405500	4.45000	1.15100	1.1.75.1	1.17200
June	1	2021	264.87700	1.17223	1.15182	1.14754	1.15208
June	2	2021	264.94957	1.17255	1.15214	1.14785	1.15240
June	3	2021	265.02213	1.17287	1.15246	1.14817	1.15272
June	4	2021	265.09470	1.17319	1.15277	1.14848	1.15303
June	5	2021	265.16727	1.17351	1.15309	1.14880	1.15335
June	6	2021	265.23983	1.17383	1.15340	1.14911	1.15366
June	7	2021	265.31240	1.17415	1.15372	1.14942	1.15398
June	8	2021	265.38497	1.17447	1.15403	1.14974	1.15429
June	9	2021	265.45753	1.17480	1.15435	1.15005	1.15461
June	10	2021	265.53010	1.17512	1.15466	1.15037	1.15493
June	11	2021	265.60267	1.17544	1.15498	1.15068	1.15524
June	12	2021	265.67523	1.17576	1.15530	1.15100	1.15556
June	13	2021	265.74780	1.17608	1.15561	1.15131	1.15587
June	14	2021	265.82037	1.17640	1.15593	1.15162	1.15619
June	15	2021	265.89293	1.17672	1.15624	1.15194	1.15650
June	16	2021	265.96550	1.17704	1.15656	1.15225	1.15682
June	17	2021	266.03807	1.17736	1.15687	1.15257	1.15714
June	18	2021	266.11063	1.17769	1.15719	1.15288	1.15745
June	19	2021	266.18320	1.17801	1.15750	1.15320	1.15777
June	20	2021	266.25577	1.17833	1.15782	1.15351	1.15808
June	21	2021	266.32833	1.17865	1.15814	1.15383	1.15840
June	22	2021	266.40090	1.17897	1.15845	1.15414	1.15871
June	23	2021	266.47347	1.17929	1.15877	1.15445	1.15903
June	24	2021	266.54603	1.17961	1.15908	1.15477	1.15934
June	25	2021	266.61860	1.17993	1.15940	1.15508	1.15966
June	26	2021	266.69117	1.18026	1.15971	1.15540	1.15998
June June	27 28	2021 2021	266.76373 266.83630	1.18058 1.18090	1.16003 1.16034	1.15571 1.15603	1.16029 1.16061
June June	28 29	2021	266.90887		1.16066	1.15634	1.16092
	29 30	2021	266.90887	1.18122 1.18154	1.16066	1.15634	1.16092 1.16124
June	30	2021	200.98143	1.10134	1.10098	1.13003	1.10124
CPI-U (NSA) for:		February 202	21 263.014	March 2021 264.87	7 April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013 July 15, 2023 232.71797	0-5/8% 10-Year TIPS Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014 January 15, 2024 233.33058	1-3/8% 30-Year TIPS TIPS of February 2044 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014 February 15, 2044 233.05900	0-1/8% 10-Year TIPS Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 July 15, 2024 237.44594
Da	ite		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
T	1	2021	264 97700	1 12010	1.12520	1 12652	1 11552
June	1	2021	264.87700	1.13819	1.13520	1.13652	1.11553
June	2 3	2021 2021	264.94957 265.02213	1.13850 1.13881	1.13551 1.13582	1.13683 1.13715	1.11583 1.11614
June							
June	4	2021	265.09470	1.13912	1.13613	1.13746	1.11644
June	5	2021	265.16727	1.13944	1.13644	1.13777	1.11675
June	6	2021	265.23983	1.13975	1.13676	1.13808	1.11705
June	7	2021	265.31240	1.14006	1.13707	1.13839	1.11736
June	8	2021	265.38497	1.14037	1.13738	1.13870	1.11766
June	9	2021	265.45753	1.14068	1.13769	1.13901	1.11797
June	10	2021	265.53010	1.14100	1.13800	1.13933	1.11828
June	11	2021	265.60267	1.14131	1.13831	1.13964	1.11858
June	12	2021	265.67523	1.14162	1.13862	1.13995	1.11889
June	13	2021	265.74780	1.14193	1.13893	1.14026	1.11919
June	14	2021	265.82037	1.14224	1.13924	1.14057	1.11950
June	15	2021	265.89293	1.14255	1.13955	1.14088	1.11980
June	16	2021	265.96550	1.14287	1.13987	1.14119	1.12011
June	17	2021	266.03807	1.14318	1.14018	1.14151	1.12042
June	18	2021	266.11063	1.14349	1.14049	1.14182	1.12072
June	19	2021	266.18320	1.14380	1.14080	1.14213	1.12103
June	20	2021	266.25577	1.14411	1.14111	1.14244	1.12133
June	21	2021	266.32833	1.14443	1.14142	1.14275	1.12164
June	22	2021	266.40090	1.14474	1.14173	1.14306	1.12194
June	23	2021	266.47347	1.14505	1.14204	1.14337	1.12225
June	24	2021	266.54603	1.14536	1.14235	1.14368	1.12255
June	25	2021	266.61860	1.14567	1.14266	1.14400	1.12286
June	26	2021	266.69117	1.14598	1.14298	1.14431	1.12317
June	27	2021	266.76373	1.14630	1.14329	1.14462	1.12347
June	28	2021	266.83630	1.14661	1.14360	1.14493	1.12378
June	29	2021	266.90887	1.14692	1.14391	1.14524	1.12408
June	30	2021	266.98143	1.14723	1.14422	1.14555	1.12439
CDI II (NSA) for:		February 202	21 263.014	March 2021 264.877	April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/4% 10-Year TIPS Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015 January 15, 2025 236.85403	0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015 February 15, 2045 235.48150	0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 July 15, 2025 237.14365	0-5/8% 10-Year TIPS Series A-2026 912828N71 January 15, 2016 January 29, 2016 March 31, 2016 May 31, 2016 January 15, 2026 237.61129
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2021	264.87700	1.11831	1.12483	1.11695	1.11475
June	2	2021	264.94957	1.11862	1.12514	1.11725	1.11505
June	3	2021	265.02213	1.11893	1.12545	1.11723	1.11536
June	4	2021	265.09470	1.11923	1.12576	1.11787	1.11567
June	5	2021	265.16727	1.11954	1.12606	1.11817	1.11507
June	6	2021	265.23983	1.11985	1.12637	1.11848	1.11628
June	7	2021	265.31240	1.12015	1.12668	1.11878	1.11658
June	8	2021	265.38497	1.12013	1.12699	1.11909	1.11689
June	9	2021	265.45753	1.12076	1.12730	1.11940	1.11719
June	10	2021	265.53010	1.12076	1.12760	1.11940	1.11719
June	10	2021	265.60267	1.12107	1.12791	1.11970	1.11780
June	12	2021	265.67523	1.12168	1.12822	1.12001	1.11780
June	13	2021	265.74780	1.12108	1.12822	1.12062	1.11841
	13	2021	265.82037	1.12230	1.12884	1.12002	1.11872
June	14 15	2021	265.89293	1.12260	1.12884	1.12093	1.11872
June June	15 16	2021	265.96550	1.12291	1.12915	1.12123	1.11902
	17	2021	266.03807	1.12322	1.12976	1.12134	1.11955
June June	17	2021	266.11063	1.12322	1.12976	1.12184	1.11964
	19	2021	266.18320	1.12383	1.13038	1.12246	1.11994
June		2021	1				
June	20	2021	266.25577	1.12413	1.13069	1.12276	1.12055 1.12086
June	21 22	2021	266.32833 266.40090	1.12444 1.12475	1.13099 1.13130	1.12307 1.12337	1.12086
June June	22	2021	266.40090	1.12475	1.13130	1.12337	1.12116
June June	23 24	2021	266.54603	1.12536	1.13161	1.12308	1.12147
June June	24 25	2021	266.61860		1.13192	1.12399	1.12177
June June	25 26	2021	266.61860	1.12567 1.12597	1.13223	1.12429	1.12208
June June	26 27	2021	266.76373	1.12628	1.13234	1.12490	1.12238
June June	28	2021	266.83630	1.12628	1.13284	1.12490	1.12300
June June	28 29	2021	266.90887	1.12689	1.13315	1.12521	1.12330
June June	30	2021	266.98143	1.12720	1.13346	1.12582	1.12361
June	30	2021	200.98143	1.12/20	1.155//	1.12302	1.12301
CDLU	NSA) for:		February 202	21 263.014	March 2021 264.877	April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 June 30, 2016 October 31, 2016 February 15, 2046 236.94448	0-1/8% 10-Year TIPS Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016 July 15, 2026 239.70132	0-3/8% 10-Year TIPS Series A-2027 912828V49 January 15, 2017 January 31, 2017 March 31, 2017 May 31, 2017 January 15, 2027 241.55919	0-7/8% 30-Year TIPS TIPS of February 2047 912810RW0 February 15, 2017 February 28, 2017 June 30, 2017 October 31, 2017 February 15, 2047 241.39250
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2021	264.87700	1.11789	1.10503	1.09653	1.09729
				1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			
June June	2 3	2021 2021	264.94957 265.02213	1.11819 1.11850	1.10533 1.10563	1.09683 1.09713	1.09759 1.09789
June	4	2021	265.09470	1.11881	1.10594	1.09743	1.09819
June	5	2021	265.16727	1.11911	1.10624	1.09773	1.09849
June	6	2021	265.23983	1.11942	1.10654	1.09803	1.09879
June	7	2021	265.31240	1.11972	1.10685	1.09833	1.09909
June	8	2021	265.38497	1.12003	1.10715	1.09863	1.09939
June	9	2021	265.45753	1.12034	1.10745	1.09893	1.09969
June	10	2021	265.53010	1.12064	1.10775	1.09923	1.09999
June	11	2021	265.60267	1.12095	1.10806	1.09953	1.10029
June	12	2021	265.67523	1.12126	1.10836	1.09983	1.10059
June	13	2021	265.74780	1.12156	1.10866	1.10014	1.10090
June	14	2021	265.82037	1.12187	1.10896	1.10044	1.10120
June	15	2021	265.89293	1.12217	1.10927	1.10074	1.10150
June	16	2021	265.96550	1.12248	1.10957	1.10104	1.10180
June	17	2021	266.03807	1.12279	1.10987	1.10134	1.10210
June	18	2021	266.11063	1.12309	1.11018	1.10164	1.10240
June	19	2021	266.18320	1.12340	1.11048	1.10194	1.10270
June	20	2021	266.25577	1.12371	1.11078	1.10224	1.10300
June	21	2021	266.32833	1.12401	1.11108	1.10254	1.10330
June	22	2021	266.40090	1.12432	1.11139	1.10284	1.10360
June	23	2021	266.47347	1.12462	1.11169	1.10314	1.10390
June	24	2021	266.54603	1.12493	1.11199	1.10344	1.10420
June	25	2021	266.61860	1.12524	1.11230	1.10374	1.10450
June	26	2021	266.69117	1.12554	1.11260	1.10404	1.10480
June	27	2021	266.76373	1.12585	1.11290	1.10434	1.10510
June	28	2021	266.83630	1.12616	1.11320	1.10464	1.10540
June	29	2021	266.90887	1.12646	1.11351	1.10494	1.10570
June	30	2021	266.98143	1.12677	1.11381	1.10524	1.10601
CPI-U (NICA) form		February 202	21 263.014	March 2021 264.877	April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/8% 5-Year TIPS Series X-2022 912828X39 April 15, 2017 April 28, 2017 August 31, 2017 December 29, 2017 April 15, 2022 243,19553	0-3/8% 10-Year TIPS Series D-2027 9128282L3 July 15, 2017 July 31, 2017 September 29, 2017 November 30, 2017 July 15, 2027 244.61839	0-1/2% 10-Year TIPS Series A-2028 9128283R9 January 15, 2018 January 31, 2018 March 29, 2018 May 31, 2018 January 15, 2028 246.66571	1% 30-Year TIPS TIPS of February 204 912810SB5 February 15, 2018 February 28, 2018 June 29, 2018 October 31, 2018 February 15, 2048 246.59650
Da	ite		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2021	264.87700	1.08915	1.08282	1.07383	1.07413
June	2	2021	264.84760	1.08915	1.08282	1.07383	1.07413
June	3	2021	265.02213	1.08945	1.08341	1.07412	1.07443
June	4	2021	265.09470	1.09005	1.08371	1.07442	1.07472
June	5	2021	265.16727	1.09003	1.08400	1.07471	1.07531
June	6	2021	265.23983	1.09055	1.08430	1.07530	1.07560
June	7	2021	265.31240	1.09004	1.08460	1.07559	1.07590
June	8	2021	265.38497	1.09094	1.08489	1.07589	1.07619
June	9	2021	265.45753	1.09124	1.08519	1.07518	1.07649
June	10	2021	265.53010	1.09184	1.08549	1.07648	1.07678
June	10	2021	265.60267	1.09184	1.08578	1.07677	1.07707
June	12	2021	265.67523	1.09214	1.08608	1.07707	1.07737
June	13	2021	265.74780	1.09273	1.08638	1.07736	1.07766
June	14	2021	265.82037	1.09303	1.08667	1.07765	1.07796
June	15	2021	265.89293	1.09303	1.08697	1.07795	1.07825
June	16	2021	265.96550	1.09363	1.08727	1.07824	1.07855
June	17	2021	266.03807	1.09393	1.08756	1.07854	1.07884
June	18	2021	266.11063	1.09423	1.08786	1.07883	1.07913
June	19	2021	266.18320	1.09452	1.08816	1.07863	1.07943
June	20	2021	266.25577	1.09482	1.08845	1.07942	1.07972
June	20	2021	266.32833	1.09482	1.08875	1.07971	1.08002
June	22	2021	266.40090	1.09542	1.08905	1.08001	1.08031
June	23	2021	266.47347	1.09572	1.08934	1.08030	1.08061
June	24	2021	266.54603	1.09602	1.08964	1.08060	1.08090
June	25	2021	266.61860	1.09631	1.08994	1.08089	1.08010
June	26	2021	266.69117	1.09661	1.09023	1.08118	1.08149
June	27	2021	266.76373	1.09691	1.09053	1.08148	1.08178
June	28	2021	266.83630	1.09721	1.09083	1.08177	1.08208
June	29	2021	266.90887	1.09751	1.09112	1.08207	1.08237
June	30	2021	266.98143	1.09781	1.09142	1.08236	1.08267
CPI-U (NSA) for:		February 20	21 263.014	March 2021 264.877	April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-5/8% 5-Year TIPS Series X-2023 9128284H0 April 15, 2018 April 30, 2018 August 31, 2018 December 31, 2018 April 15, 2023 248.39153	0-3/4% 10-Year TIPS Series D-2028 912828Y38 July 15, 2018 July 31, 2018 September 28, 2018 November 30, 2018 July 15, 2028 251.01658	0-7/8% 10-Year TIPS Series A-2029 9128285W6 January 15, 2019 January 31, 2019 March 29, 2019 May 31, 2019 January 15, 2029 252.50248	1% 30-Year TIPS TIPS of February 2049 912810SG4 February 15, 2019 February 28, 2019 August 30, 2019 February 15, 2049 251.63550
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
Iumo	1	2021	264.97700	1.06627	1.05522	1.04001	1.05262
June	1 2		264.87700	1.06637	1.05522	1.04901 1.04929	1.05262
June June	3	2021 2021	264.94957 265.02213	1.06666 1.06695	1.05551 1.05580	1.04929	1.05291 1.05320
	4	2021	265.09470	1.06725	1.05608	1.04987	1.05349
June	5	2021	265.16727	1.06754	1.05637	1.05016	1.05378
June		2021	265.23983	1.06783	1.05666	1.05016	1.05378
June	6						
June	7	2021	265.31240	1.06812	1.05695	1.05073	1.05435
June	8	2021	265.38497	1.06841	1.05724	1.05102	1.05464
June	9	2021	265.45753	1.06871	1.05753	1.05131	1.05493
June	10	2021	265.53010	1.06900	1.05782	1.05159	1.05522
June	11	2021	265.60267	1.06929	1.05811	1.05188	1.05551
June	12	2021	265.67523	1.06958	1.05840	1.05217	1.05579
June	13	2021	265.74780	1.06987	1.05869	1.05246	1.05608
June	14	2021	265.82037	1.07017	1.05898	1.05274	1.05637
June	15	2021	265.89293	1.07046	1.05926	1.05303	1.05666
June	16	2021	265.96550	1.07075	1.05955	1.05332	1.05695
June	17	2021	266.03807	1.07104	1.05984	1.05361	1.05724
June	18	2021	266.11063	1.07134	1.06013	1.05389	1.05752
June	19	2021	266.18320	1.07163	1.06042	1.05418	1.05781
June	20	2021	266.25577	1.07192	1.06071	1.05447	1.05810
June	21	2021	266.32833	1.07221	1.06100	1.05476	1.05839
June	22	2021	266.40090	1.07250	1.06129	1.05504	1.05868
June	23	2021	266.47347	1.07280	1.06158	1.05533	1.05897
June	24	2021	266.54603	1.07309	1.06187	1.05562	1.05925
June	25	2021	266.61860	1.07338	1.06216	1.05590	1.05954
June	26	2021	266.69117	1.07367	1.06244	1.05619	1.05983
June	27	2021	266.76373	1.07396	1.06273	1.05648	1.06012
June	28	2021	266.83630	1.07426	1.06302	1.05677	1.06041
June	29	2021	266.90887	1.07455	1.06331	1.05705	1.06070
June	30	2021	266.98143	1.07484	1.06360	1.05734	1.06098
CPI-U (NGA) e		February 202	21 263.014	March 2021 264.877	April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/2% 5-Year TIPS Series X-2024 9128286N5 April 15, 2019 April 30, 2019 June 28, 2019 April 15, 2024 252.20853	0-1/4% 10-Year TIPS Series D-2029 9128287D6 July 15, 2019 July 31, 2019 September 30, 2019 November 29, 2019 July 15, 2029 255.79368	0-1/8% 5-Year TIPS Series AE-2024 912828YL8 October 15, 2019 October 31, 2019 December 31, 2019 October 15, 2024 256.56513	0-1/8% 10-Year TIPS Series A-2030 912828Z37 January 15, 2020 January 31, 2020 March 31, 2020 May 29, 2020 January 15, 2030 257.28368
Da	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2021	264.87700	1.05023	1.03551	1.03240	1.02951
June	2	2021	264.94957	1.05023	1.03579	1.03268	1.02980
June	3	2021	265.02213	1.05032	1.03608	1.03296	1.03008
June	4	2021	265.09470	1.05109	1.03636	1.03325	1.03036
June	5	2021	265.16727	1.05138	1.03665	1.03353	1.03050
June	6	2021	265.23983	1.05167	1.03693	1.03381	1.03004
June	7	2021	265.31240	1.05196	1.03721	1.03409	1.03121
June	8	2021	265.38497	1.05190	1.03721	1.03438	1.03121
June	9	2021	265.45753	1.05253	1.03778	1.03466	1.03177
June	10	2021	265.53010	1.05282	1.03806	1.03494	1.03205
June	11	2021	265.60267	1.05311	1.03835	1.03523	1.03233
June	12	2021	265.67523	1.05340	1.03863	1.03523	1.03262
June	13	2021	265.74780	1.05368	1.03891	1.03579	1.03202
June	14	2021	265.82037	1.05397	1.03920	1.03607	1.03318
June	15	2021	265.89293	1.05426	1.03948	1.03636	1.03346
June	16	2021	265.96550	1.05455	1.03977	1.03664	1.03374
June	17	2021	266.03807	1.05483	1.04005	1.03692	1.03403
June	18	2021	266.11063	1.05512	1.04033	1.03720	1.03431
June	19	2021	266.18320	1.05541	1.04062	1.03749	1.03459
June	20	2021	266.25577	1.05570	1.04090	1.03777	1.03487
June	21	2021	266.32833	1.05598	1.04118	1.03805	1.03515
June	22	2021	266.40090	1.05627	1.04147	1.03834	1.03544
June	23	2021	266.47347	1.05656	1.04175	1.03862	1.03572
June	24	2021	266.54603	1.05685	1.04204	1.03890	1.03600
June	25	2021	266.61860	1.05714	1.04232	1.03918	1.03628
June	26	2021	266.69117	1.05742	1.04260	1.03947	1.03656
June	27	2021	266.76373	1.05771	1.04289	1.03975	1.03685
June	28	2021	266.83630	1.05800	1.04317	1.04003	1.03713
June	29	2021	266.90887	1.05829	1.04345	1.04032	1.03741
June	30	2021	266.98143	1.05857	1.04374	1.04060	1.03769
CPI-II ((NSA) for:		February 202	21 263.014	March 2021 264.877	 April 2021	267.054

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/4% 30-Year TIPS TIPS of February 2050 912810SM1 February 15, 2020 February 28, 2020 August 31, 2020 February 15, 2050 257.09503	0-1/8% 5-Year TIPS Series X-2025 912828ZJ2 April 15, 2020 April 30, 2020 June 30, 2020 July 13, 2020 April 15, 2025 258.30093	0-1/8% 10-Year TIPS Series D-2030 912828ZZ6 July 15, 2020 July 31, 2020 September 30, 2020 November 30, 2020 July 15, 2030 256.39126	0-1/8% 5-Year TIPS Series AE-2025 91282CAQ4 October 15, 2020 October 30, 2020 December 31, 2020 October 15, 2025 259.46997
Da	ite		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2021	264.87700	1.03027	1.02546	1.03310	1.02084
June	2	2021	264.94957	1.03027	1.02574	1.03310	1.02112
June	3	2021	265.02213	1.03083	1.02602	1.03366	1.02112
June	4	2021	265.09470	1.03083	1.02630	1.03395	1.02140
June	5	2021	265.16727	1.03140	1.02658	1.03393	1.02108
June	<i>5</i>	2021	265.23983	1.03140	1.02686	1.03423	1.02224
	7	2021			1.02714	1.03431	1.02252
June	8	2021	265.31240	1.03196 1.03224	1.02743	1.03480	1.02280
June	8 9		265.38497			l	
June		2021	265.45753	1.03253	1.02771	1.03536	1.02308
June	10	2021	265.53010	1.03281	1.02799	1.03564	1.02336
June	11	2021	265.60267	1.03309	1.02827	1.03593	1.02364
June	12	2021	265.67523	1.03337	1.02855	1.03621	1.02392
June	13	2021	265.74780	1.03366	1.02883	1.03649	1.02419
June	14	2021	265.82037	1.03394	1.02911	1.03678	1.02447
June	15	2021	265.89293	1.03422	1.02939	1.03706	1.02475
June	16	2021	265.96550	1.03450	1.02967	1.03734	1.02503
June	17	2021	266.03807	1.03478	1.02995	1.03763	1.02531
June	18	2021	266.11063	1.03507	1.03023	1.03791	1.02559
June	19	2021	266.18320	1.03535	1.03052	1.03819	1.02587
June	20	2021	266.25577	1.03563	1.03080	1.03847	1.02615
June	21	2021	266.32833	1.03591	1.03108	1.03876	1.02643
June	22	2021	266.40090	1.03620	1.03136	1.03904	1.02671
June	23	2021	266.47347	1.03648	1.03164	1.03932	1.02699
June	24	2021	266.54603	1.03676	1.03192	1.03961	1.02727
June	25	2021	266.61860	1.03704	1.03220	1.03989	1.02755
June	26	2021	266.69117	1.03733	1.03248	1.04017	1.02783
June	27	2021	266.76373	1.03761	1.03276	1.04046	1.02811
June	28	2021	266.83630	1.03789	1.03304	1.04074	1.02839
June	29	2021	266.90887	1.03817	1.03333	1.04102	1.02867
June	30	2021	266.98143	1.03845	1.03361	1.04130	1.02895
CPI-U (NICLA \ C		February 202	21 263.014	March 2021 264.877	April 2021	267.054

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Da	nte	Ref CPI	Index Ratio	Index Ratio	Index Ratio	
June	1 20	264.87700	1.01752	1.01738	1.01002	
June		264.94957	1.01780	1.01766	1.01029	
June		265.02213	1.01808	1.01794	1.01057	
June		265.09470	1.01836	1.01822	1.01085	
June	5 20	265.16727	1.01864	1.01850	1.01112	
June	6 20	265.23983	1.01891	1.01878	1.01140	
June	7 20	265.31240	1.01919	1.01905	1.01168	
June	8 20	265.38497	1.01947	1.01933	1.01195	
June	9 20	265.45753	1.01975	1.01961	1.01223	
June	10 20	265.53010	1.02003	1.01989	1.01251	
June		265.60267	1.02031	1.02017	1.01278	
June	12 20	265.67523	1.02059	1.02045	1.01306	
June		265.74780	1.02087	1.02073	1.01334	
June		265.82037	1.02114	1.02101	1.01361	
June		265.89293	1.02142	1.02128	1.01389	
June		265.96550	1.02170	1.02156	1.01417	
June		266.03807	1.02198	1.02184	1.01444	
June		266.11063	1.02226	1.02212	1.01472	
June		266.18320	1.02254	1.02240	1.01500	
June		266.25577	1.02282	1.02268	1.01527	
June		266.32833	1.02310	1.02296	1.01555	
June		266.40090	1.02337	1.02324	1.01583	
June		266.47347	1.02365	1.02351	1.01610	
June		266.54603	1.02393	1.02379	1.01638	
June		266.61860	1.02421	1.02407	1.01666	
June		266.69117	1.02449	1.02435	1.01693	
June		266.76373	1.02477	1.02463	1.01721	
June		266.83630	1.02505	1.02491	1.01749	
June		266.90887	1.02533	1.02519	1.01776	
June	30 20	266.98143	1.02560	1.02547	1.01804	
CPI-II (NSA) for:	February 2	2021 263.014	March 2021 264.877	April 2021	267.054